

This ReadMe file provides a description of the set of files for replication of the Monte Carlo (MC) simulations and the empirical illustration in "Trimmed Mean Group Estimation of Average Treatment Effects in Ultra Short T Panels under Correlated Heterogeneity", written by M. Hashem Pesaran and Liying Yang, 2023.

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- Folder MC\_codes contains R codes for the MC simulation results.
- Folder RPS\_application contains data files and associated R codes for the empirical illustration using a sample of households from poor rural communities in Nicaragua that participated in a conditional cash transfer program Red de Proteccion Social (RPS).

Each of these folders contains its own ReadMe file.